



Academic Year: 2012/2013
 Course Code: MPZ3231

Assignment No. 04

1)

(i) (a) _____

(b) _____

(ii)

(iii) (a)

(b)

2)

(a) From the Mover's theorem $(\cos 6\theta + i \sin 6\theta) = (\cos \theta + i \sin \theta)^6$

$$\begin{aligned} \cos 6\theta + i \sin 6\theta &= {}^6C_0 \cos^6 \theta + {}^6C_1 \cos^5 \theta i \sin \theta + {}^6C_2 \cos^4 \theta i^2 \sin^2 \theta \\ &\quad + {}^6C_3 \cos^3 \theta i^3 \sin^3 \theta + {}^6C_4 \cos^2 \theta i^4 \sin^4 \theta + {}^6C_5 \cos \theta i^5 \sin^5 \theta + {}^6C_6 i^6 \sin^6 \theta \\ &= \cos^6 \theta - 15 \cos^4 \theta \sin^2 \theta + 15 \cos^2 \theta \sin^4 \theta \\ &\quad - \sin^6 \theta + i(6 \cos^5 \theta \sin \theta - 20 \cos^3 \theta \sin^3 \theta + 6 \cos \theta \sin^5 \theta) \end{aligned}$$

Equating the real parts $\cos 6\theta = \cos^6 \theta - 15 \cos^4 \theta \sin^2 \theta + 15 \cos^2 \theta \sin^4 \theta - \sin^6 \theta$

$$\begin{aligned} &= \cos^6 \theta - 15 \cos^4 \theta (1 - \cos^2 \theta) + 15 \cos^2 \theta (1 - \cos^2 \theta)^2 - (1 - \cos^2 \theta)^3 \\ &= \cos^6 \theta - 15 \cos^4 \theta + 15 \cos^6 \theta + 15 \cos^2 \theta - 30 \cos^4 \theta \\ &\quad + 15 \cos^6 \theta - 1 + 3 \cos^2 \theta - 3 \cos^4 \theta + \cos^6 \theta \end{aligned}$$

$$\cos 6\theta = 32 \cos^6 \theta - 48 \cos^4 \theta + 18 \cos^2 \theta - 1$$

Equating the imaginary parts

$$\sin 6\theta = 6 \cos^5 \theta \sin \theta - 20 \cos^3 \theta \sin^3 \theta + 6 \cos \theta \sin^5 \theta$$

$$\begin{aligned}
 \tan 6\theta &= \frac{\sin 6\theta}{\cos 6\theta} \\
 &= \frac{6 \cos^5 \theta \sin \theta - 20 \cos^3 \theta \sin^3 \theta + 6 \cos \theta \sin^5 \theta}{32 \cos^6 \theta - 48 \cos^4 \theta + 18 \cos^2 \theta - 1} \\
 &= \frac{6 \tan \theta - 20 \tan^3 \theta + 6 \tan^5 \theta}{32 - 48 \sec^2 \theta + 18 \sec^4 \theta - \sec^6 \theta} \\
 &= \frac{6 \tan \theta - 20 \tan^3 \theta + 6 \tan^5 \theta}{32 - 48(1 + \tan^2 \theta) + 18(1 + \tan^2 \theta)^2 - (1 + \tan^2 \theta)^3} \\
 &= \frac{6 \tan \theta - 20 \tan^3 \theta + 6 \tan^5 \theta}{1 - 15 \tan^2 \theta + 15 \tan^4 \theta + \tan^6 \theta} \\
 &= \frac{2 \tan \theta (3 - 10 \tan^2 \theta + 3 \tan^4 \theta)}{1 - 15 \tan^2 \theta + 15 \tan^4 \theta + \tan^6 \theta} \\
 &= \frac{2t(3 - 10t^2 + 3t^4)}{1 - 15t^2 + 15t^4 + t^6}
 \end{aligned}$$

(b) From the Mover's theorem $(\cos 3\theta + i \sin 3\theta) = (\cos \theta + i \sin \theta)^3$

$$\cos 3\theta + i \sin 3\theta = \cos^3 \theta + 3 \cos^2 \theta i \sin \theta + 3 \cos \theta i^2 \sin^2 \theta + i^3 \sin^3 \theta$$

$$\cos 3\theta + i \sin 3\theta = (\cos^3 \theta - 3 \cos \theta \sin^2 \theta) + i(3 \cos^2 \theta \sin \theta - \sin^3 \theta)$$

Equating the real parts

$$\cos 3\theta = \cos^3 \theta - 3 \cos \theta \sin^2 \theta$$

Equating the imaginary parts

$$\sin 3\theta = 3 \cos^2 \theta \sin \theta - \sin^3 \theta$$

$$\tan 3\theta = \frac{\sin 3\theta}{\cos 3\theta} = \frac{3 \cos^2 \theta \sin \theta - \sin^3 \theta}{\cos^3 \theta - 3 \cos \theta \sin^2 \theta} = \frac{3 \tan \theta - \tan^3 \theta}{1 - 3 \tan^2 \theta}$$

$$t = \tan \theta: \tan 3\theta = \frac{3t - t^3}{1 - 3t^2}$$

$$\text{If } \tan 3\theta = 1, \frac{3t - t^3}{1 - 3t^2} = 1 \rightarrow 1 - 3t^2 = 3t - t^3$$

$$\tan 3\theta = 1 = \tan\left(\frac{\pi}{4} \pm n\pi\right) : n = 0, 1, 2, 3, \dots$$

$$\theta = \frac{\pi}{12} \pm n\frac{\pi}{3}$$

$$t = \tan\left(\frac{\pi}{12} \pm n\frac{\pi}{3}\right) = 0.26794, -1, 3.732$$

Algebraic method:

$$1 - 3t^2 = 3t - t^3$$

$$t^3 - 3t^2 - 3t + 1 = 0$$

$$(t + 1)(t^2 - 4t + 1) = 0$$

$$t = -1, \quad t = \frac{4 \pm \sqrt{4^2 - 4}}{2} = 2 \pm \sqrt{3}$$

$$i.e. \quad t = 0.26794, -1, 3.732$$

$$(c) \cos 6\theta = 32 \cos^6 \theta - 48 \cos^4 \theta + 18 \cos^2 \theta - 1$$

$$32 \cos^6 \theta - \cos 6\theta = 48 \cos^4 \theta - 18 \cos^2 \theta + 1$$

$$\begin{aligned}
 \cos^4 \theta &= (\cos^2 \theta)^2 = \left(\frac{\cos 2\theta + 1}{2}\right)^2 = \frac{\cos^2 2\theta + 2 \cos 2\theta + 1}{2} \\
 &= \frac{\frac{\cos 4\theta + 1}{2} + 2 \cos 2\theta + 1}{2} = \frac{\cos 4\theta + 1 + 4 \cos 2\theta + 2}{4}
 \end{aligned}$$

$$48 \int \cos^4 \theta d\theta = \frac{48}{4} \int (\cos^4 \theta + 4 \cos^2 \theta + 3) d\theta = 24(\sin 4\theta/4 + 4 \sin 2\theta/2 + 3\theta) \\ = 6 \sin 4\theta + 48 \sin 2\theta + 72 \theta \text{ -----(1)}$$

$$\cos^2 \theta = \frac{\cos 2\theta + 1}{2}$$

$$18 \int \cos^2 \theta d\theta = \frac{18}{2} \int (\cos 2\theta + 1) d\theta = 9/2 \sin 2\theta + 9\theta \text{ -----(2)}$$

(1) and (2)

$$32 \cos^6 \theta - \cos 6\theta = 6 \sin 4\theta + 48 \sin 2\theta + 72 \theta - 9/2 \sin 2\theta - 9\theta + 1 \\ = 6 \sin 4\theta + 87/2 \sin 2\theta + 63\theta + 1$$

$$(d) -1 = z^3 \quad z = \cos \theta + i \sin \theta$$

$$-1 = (\cos \theta + i \sin \theta)^3 = \cos 3\theta + i \sin 3\theta$$

$$\cos((2n+1)\pi) + i \sin((2n+1)\pi) = \cos 3\theta + i \sin 3\theta$$

$$3\theta = (2n+1)\pi$$

$$\theta = \left(\frac{2n+1}{3}\right)\pi$$

$$n = 0: z_1 = \cos(\pi/3) + i \sin(\pi/3) = 1/2 + i\sqrt{3}/2$$

$$n = 1: z_2 = \cos(\pi) + i \sin(\pi) = -1$$

$$n = 2: z_3 = \cos(5\pi/3) + i \sin(5\pi/3) = 1/2 - i\sqrt{3}/2$$

$$\text{Let } z_1 = \lambda = \cos(\pi/3) + i \sin(\pi/3) = 1/2 + i\sqrt{3}/2$$

$$\lambda^2 = (\cos(\pi/3) + i \sin(\pi/3))^2 = \cos(2\pi/3) + i \sin(2\pi/3) = -1/2 + i\sqrt{3}/2$$

$$= -\left(1/2 - i\sqrt{3}/2\right) = -(z_3)$$

$$\therefore z_2 = -\lambda^2$$

$$\therefore \text{roots are } -1, \lambda^2, -\lambda^2$$

$$\lambda^2 - \lambda + 1 = -\left(1/2 - i\sqrt{3}/2\right) - \left(1/2 + i\sqrt{3}/2\right) + 1 = 0$$

$$(c) -1 = z^7$$

$$-1 = (\cos \theta + i \sin \theta)^7 = \cos 7\theta + i \sin 7\theta$$

$$\cos((2n+1)\pi) + i \sin((2n+1)\pi) = \cos 7\theta + i \sin 7\theta$$

$$7\theta = (2n+1)\pi$$

$$\theta = \left(\frac{2n+1}{7}\right)\pi$$

$$n = 0: z_1 = \cos(\pi/7) + i \sin(\pi/7) = 0.901 + i 0.434$$

$$n = 1: z_2 = \cos(3\pi/7) + i \sin(3\pi/7) = 0.223 + i 0.975$$

$$n = 2: z_3 = \cos(5\pi/7) + i \sin(5\pi/7) = -0.624 - i 0.782$$

$$n = 3: z_4 = \cos(7\pi/7) + i \sin(7\pi/7) = -1$$

$$n = 4: z_5 = \cos(9\pi/7) + i \sin(9\pi/7)$$

$$n = 5: z_6 = \cos(11\pi/7) + i \sin(11\pi/7)$$

$$n = 6: z_6 = \cos(13\pi/7) + i \sin(13\pi/7)$$

$$\cos(\pi/7) + \cos(3\pi/7) + \cos(5\pi/7) = 0.5$$

(3)

(i)

	Male(M)	Female(F)	
Like	500	200	700
Dislike	250	350	600
Neutral	125	75	200
	875	625	1500

$$(a) P(D \cap M) = 250/1500 = 1/6$$

$$(b) P(L/F) = \frac{P(L \cap F)}{P(F)} = \frac{200/1500}{625/1500} = 0.32$$

$$(c) P(D) = P(D/M)P(M) + P(D/F)P(F) \\ = \left(250/875 \times 875/1500\right) + \left(350/625 \times 625/1500\right) = 0.4$$

$$P(D \cup M) = P(D) + P(M) - P(D \cap M) = \frac{4}{10} + \left(\frac{2}{15}\right) - \frac{1}{6} = \frac{11}{30}$$

(ii)

$$a) \text{ The probability he has only BSc. Degree} = 150/200 = 0.25$$

$$b) \text{ Pr(Student who has master degree, given that he is over 40)}$$

$$\Pr(A/M) = \frac{P(A \cap M)}{P(M)} = \frac{10/200}{50/200} = \frac{10}{50} = 0.2$$

$$c) \text{ Pr(under 30, given that he has only a bachelor's degree)}$$

$$\Pr(A/B) = \frac{P(A \cap B)}{P(B)} = \frac{90/200}{150/200} = \frac{90}{150} = 0.6$$

4)

F = A answers the first question

E = Game finishes after the first question

W = A wins

$$\Pr(W/F) = \Pr(W|F \cap E) \Pr(E|F) + \Pr(W|F \cap E') \Pr(E'|F) \quad \text{--- (1)}$$

$$\Pr(E|F) = \text{Pr(Student who has master degree, given that he is over 40)} = \alpha$$

$$\Pr(E'|F) = 1 - \alpha$$

$$\Pr(W|F \cap E) = 1$$

$$\text{Similarly, } \Pr(W|F \cap E') = \Pr(W|F')$$

Substitute the above values in equation (1)

$$\Pr(W|F) = (1 \times \alpha) + \Pr(W|F') \times (1 - \alpha) = \alpha + \Pr(W|F') \times (1 - \alpha) \quad \text{--- (2)}$$

$$\text{Further, } \Pr(W|F') \Pr(W|F' \cap E) \Pr(E|F') + \Pr(W|F' \cap E') \Pr(E'|F')$$

$$\Pr(E|F') = \text{Pr(B answers first question correctly)} = \beta$$

$$\Pr(E'|F') = 1 - \beta, \Pr(W|F \cap E) = 0$$

$$\text{In addition, } \Pr(W|F' \cap E') = \Pr(W|F)$$

$$\Pr(W|F') = (0 \times \beta) + \Pr(W|F) \times (1 - \beta) = \Pr(W|F) \times (1 - \beta) \quad \text{--- (3)}$$

$$(2) \text{ and } (3) \Pr(W|F) = \alpha + \Pr(W|F) (1 - \alpha) (1 - \beta)$$

$$\Pr(W|F) \{ 1 - \Pr(W|F) (1 - \alpha) (1 - \beta) \} = \alpha$$

$$\Pr(W|F) = \frac{\alpha}{1 - (1 - \alpha) (1 - \beta)}$$

$$\Pr(W|F') = \frac{(1-\beta)\alpha}{1-(1-\alpha)(1-\beta)}$$

5)
(i) Sample Space $S = \{S_0, S_1, S_2, S_3, S_4, S_5, S_6, S_7\}$

We need to find

$$P\left(\frac{S_i}{R_{101}}\right); i = 0, 1, 2, \dots, 7$$

$$P(R_{101}) = \sum_{i=0}^7 P\left(\frac{R_{101}}{S_i}\right) P(S_i)$$

$$P\left(\frac{R_{101}}{S_0}\right) = (1-\alpha)\alpha(1-\alpha) = \alpha(1-\alpha)^2$$

$$P\left(\frac{R_{101}}{S_1}\right) = (1-\alpha)(\alpha)^2$$

$$P\left(\frac{R_{101}}{S_2}\right) = (1-\alpha)(1-\alpha)(1-\alpha) = (1-\alpha)^3$$

$$P\left(\frac{R_{101}}{S_3}\right) = \alpha(1-\alpha)^2$$

$$P\left(\frac{R_{101}}{S_4}\right) = (1-\alpha)(\alpha)^2$$

$$P\left(\frac{R_{101}}{S_5}\right) = \alpha^3$$

$$P\left(\frac{R_{101}}{S_6}\right) = \alpha(1-\alpha)^2$$

$$P\left(\frac{R_{101}}{S_7}\right) = (1-\alpha)(\alpha)^2$$

But we know

$$P(\text{transmitting signal } 1) = 4/7$$

$$\begin{aligned} P(S_0) &= (3/7)^3 & P(S_4) &= (4/7)(3/7)^2 \\ P(S_1) &= (4/7)(3/7)^2 & P(S_5) &= (4/7)^2(3/7) \\ P(S_2) &= (4/7)(3/7)^2 & P(S_6) &= (4/7)^2(3/7) \\ P(S_3) &= (4/7)^2(3/7) & P(S_7) &= (4/7)^3 \end{aligned}$$

$$\begin{aligned} P(R_{101}) &= \sum_{i=0}^7 P\left(\frac{R_{101}}{S_i}\right) P(S_i) \\ &= \alpha(1-\alpha)^2(3/7)^3 + (1-\alpha)(\alpha)^2(4/7)(3/7)^2 + (1-\alpha)^3(4/7)(3/7)^2 \\ &\quad + \alpha(1-\alpha)^2(4/7)^2(3/7) + (1-\alpha)(\alpha)^2(4/7)(3/7)^2 + \alpha^3(4/7)^2(3/7) \\ &\quad + \alpha(1-\alpha)^2(4/7)^2(3/7) + (1-\alpha)(\alpha)^2(4/7)^3 \end{aligned}$$

$$P(R_{101}) = 48\alpha^2 + 136(1 - \alpha)(\alpha)^2 + 123\alpha(1 - \alpha)^2 + 36(1 - \alpha)^3$$

Now

$$\begin{aligned} P\left(S_5/R_{101}\right) &= \frac{P\left(R_{101}/S_5\right)P(S_5)}{P(R_{101})} \\ &= \frac{\alpha^3 \times 48/343}{48\alpha^2 + 136(1 - \alpha)(\alpha)^2 + 123\alpha(1 - \alpha)^2 + 36(1 - \alpha)^3/343} \\ &= \frac{48\alpha^3}{48\alpha^2 + 136(1 - \alpha)(\alpha)^2 + 123\alpha(1 - \alpha)^2 + 36(1 - \alpha)^3} \end{aligned}$$

(ii)

	A	B	C
	2x	x	x
defective	2%	2%	4%

The prior probabilities are same

$$P(A) = 2/4, P(B) = 1/4, P(C) = 1/4$$

Say D is defective item

$$P(D / A) = 0.02, P(D / B) = 0.02, P(D / C) = 0.04$$

$$\begin{aligned} P(A/D) &= \frac{P(D / A)P(A)}{P(A)P(D/A) + P(B)P(D/B) + P(C)P(D/C)} \\ &= \frac{0.02 \times 1/4}{0.02 \times 2/4 + 0.02 \times 1/4 + 0.04 \times 1/4} = 0.4 \end{aligned}$$

Similarly

$$P(B/D) = \frac{0.02 \times 1/4}{0.025} = 0.2$$

$$P(C/D) = \frac{0.04 \times 1/4}{0.025} = 0.4$$

$$P(D) = P(D/A)P(A) + P(D/B)P(B) + P(D/C)P(C) = 0.0325$$